

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
Acct. # 000585726
For the Period Ending
June 30, 2010

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	-	-	0.0%
AA Rated	18,204,702.61	19,384,305.00	4.8%
A Rated	5,000,000.00	4,603,250.00	1.1%
Total Corporate Securities	23,204,702.61	23,987,555.00	5.9%
Mortgage-Backed Securities	197,170,363.45	208,546,557.53	51.3%
Asset-Backed Securities	1,996,358.70	2,096,760.00	0.5%
Commercial Mortgage-Backed Securities	11,026,936.86	11,631,869.90	2.9%
AAA-Rated CMBS	11,026,936.86	11,631,869.90	
U.S. Government Agency Securities	65,348,614.69	67,224,555.00	16.5%
U.S. Treasury Securities	69,316,223.14	70,790,190.00	17.4%
Accrued Interest		2,092,933.01	0.5%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	19,948,583.66	19,948,583.66	4.9%
TOTAL PORTFOLIO	\$ 388,011,783.11	\$ 406,319,004.10	100.0%
Net Income		\$ 816,256.54 *	
Net Income to be Distributed		\$ 1,082,159.82	
Realized Capital Gain/Loss		\$ (169,244.48)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).